

**PCE Endowment Fund
Net Asset Value
As of the Month Ending
February 28, 2022**

Cash and Cash Equivalents

Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ 12,850,917.38
Total Cash and Cash Equivalents	12,850,917.38

Fixed Income Securities

Interim-term (<i>Internally Managed</i>)	-
Broad-term (<i>Internally Managed</i>)	481,955,541.23
High Yield (<i>Internally Managed</i>)	-
Total Fixed Income Securities	481,955,541.23

Broad Domestic Equity

SSgA Russell 3000	341,302,424.48
Total Broad Domestic Equity	341,302,424.48

Global Equity Ex-U.S.

SOA International Equity Pool	218,497,715.26
Total Global Equity Ex-U.S.	218,497,715.26

Real Assets

Real Estate Investment Trust Pool (<i>Internally Managed</i>)	41,261,167.69
Total Real Assets	41,261,167.69

Receivables and Payables

Income Receivable/Payable	(37.33)
Payable To/From	-
Total Receivables and Payables	(37.33)

Total Assets

	\$ 1,095,867,728.71
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PCE Endowment Fund
Schedule of Investment Income (Loss) and Changes in Invested Assets
As of the Month Ending
February 28, 2022

	<u>1-Month</u>	<u>Fiscal YTD</u>
Cash and Cash Equivalents		
Short-term Fixed Income Pool (<i>Internally Managed</i>)	\$ (37.33)	\$ 2,467.37
	<u>(37.33)</u>	<u>2,467.37</u>
Fixed Income Securities		
Interim-term (<i>Internally Managed</i>)	-	-
Broad-term (<i>Internally Managed</i>)	(5,601,404.72)	(16,607,532.00)
High Yield (<i>Internally Managed</i>)	-	-
	<u>(5,601,404.72)</u>	<u>(16,607,532.00)</u>
Broad Domestic Equity		
SSgA Russell 3000	(8,781,072.40)	2,346,649.70
	<u>(8,781,072.40)</u>	<u>2,346,649.70</u>
Global Equity Ex-U.S.		
SOA International Equity Pool	(4,769,160.37)	(15,914,432.30)
	<u>(4,769,160.37)</u>	<u>(15,914,432.30)</u>
Real Assets		
Real Estate Investment Trust Pool (<i>Internally Managed</i>)	(1,708,219.05)	1,486,767.69
	<u>(1,708,219.05)</u>	<u>1,486,767.69</u>
Total Investment Income (Loss)	\$ (20,859,893.87)	\$ (28,686,079.54)
Payable To/From	-	-
Total Invested Assets, Beginning of Period	1,119,757,832.45	1,149,165,448.56
Net Contribution (Withdrawal)	(3,030,209.87)	(24,611,640.31)
Total Assets	<u>\$ 1,095,867,728.71</u>	<u>\$ 1,095,867,728.71</u>